



Johannesburg Stock Exchange
 One Exchange Square, Gwen Lane, Sandown, South Africa
 Private Bag X991174, Sandton 2146
 T: +27 11 520 7000 | F: +27 11 520 8584
www.jse.co.za
 Registration Number: 2005/022939/06
 VAT Number: 4080119391

INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For June 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2024	2025 On 01-August-24			Bond Future	181.8327	181.8060	181.8327	181.8060	4,870
04/06/2024	2025 On 07-November-24			Bond Future	186.1713	186.1438	186.1713	186.1438	4,944
04/06/2024	2029 On 01-August-24			Bond Future	130.5116	130.3158	130.5116	130.3158	9,594
04/06/2024	2029 On 07-November-24			Bond Future	132.2209	132.0200	132.2209	132.0200	62
04/06/2024	2029 On 06-February-25			Bond Future	135.1570	134.9513	135.1570	134.9513	0
04/06/2024	2029 On 06-February-25	132.40	Call	Bond Future	2756.9800	2551.2900	2.7570	2.5513	0
04/06/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2024	2029 On 08-May-25			Bond Future	136.7163	136.5065	136.7163	136.5065	0
04/06/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2024	2029 On 08-May-25	137.85	Put	Bond Future	1133.7400	1343.5500	1.1337	1.3436	0
04/06/2024	2029 On 07-August-25			Bond Future	139.6306	139.4157	139.6306	139.4157	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2024	2029 On 07-August-25	137.41	Call	Bond Future	2220.5700	2005.6900	2.2206	2.0057	0
04/06/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2024	2030 On 01-August-24			Bond Future	10.6245	10.6309	89.4274	89.4030	118,829
04/06/2024	2030 On 01-August-24	10.21	Call	Bond Future	436.4200	437.1400	0.4364	0.4371	600
04/06/2024	2030 On 01-August-24	10.21	Put	Bond Future	2028.5000	2053.6100	2.0285	2.0536	0
04/06/2024	2030 On 01-August-24	10.37	Call	Bond Future	647.2200	646.9300	0.6472	0.6469	0
04/06/2024	2030 On 01-August-24	10.37	Put	Bond Future	1620.5500	1644.6500	1.6206	1.6447	0
04/06/2024	2030 On 01-August-24	10.38	Call	Bond Future	662.2200	661.8400	0.6622	0.6618	0
04/06/2024	2030 On 01-August-24	10.38	Put	Bond Future	1597.0600	1621.0700	1.5971	1.6211	0
04/06/2024	2030 On 01-August-24	10.39	Call	Bond Future	677.4300	676.9700	0.6774	0.6770	0
04/06/2024	2030 On 01-August-24	10.39	Put	Bond Future	1573.7900	1597.7200	1.5738	1.5977	0
04/06/2024	2030 On 01-August-24	10.71	Call	Bond Future	1276.4600	1272.4700	1.2765	1.2725	600
04/06/2024	2030 On 01-August-24	10.71	Put	Bond Future	952.2400	972.6400	0.9522	0.9726	0
04/06/2024	2030 On 01-August-24	11.31	Call	Bond Future	2880.2800	2867.6900	2.8803	2.8677	0
04/06/2024	2030 On 01-August-24	11.31	Put	Bond Future	322.3600	334.1600	0.3224	0.3342	600
04/06/2024	2030 On 07-November-24			Bond Future	10.7307	10.7376	91.5377	91.5127	54,260
04/06/2024	2030 On 07-November-24	10.21	Call	Bond Future	861.5200	858.0400	0.8615	0.8580	600
04/06/2024	2030 On 07-November-24	10.21	Put	Bond Future	2789.2700	2810.8100	2.7893	2.8108	0
04/06/2024	2030 On 07-November-24	10.71	Call	Bond Future	1657.0200	1649.9100	1.6570	1.6499	600
04/06/2024	2030 On 07-November-24	10.71	Put	Bond Future	1732.8300	1750.7400	1.7328	1.7507	0
04/06/2024	2030 On 07-November-24	10.74	Call	Bond Future	1714.9000	1707.5400	1.7149	1.7075	0
04/06/2024	2030 On 07-November-24	10.74	Put	Bond Future	1681.0800	1698.7400	1.6811	1.6987	0
04/06/2024	2030 On 07-November-24	10.75	Call	Bond Future	1734.4300	1726.9900	1.7344	1.7270	0
04/06/2024	2030 On 07-November-24	10.75	Put	Bond Future	1664.1000	1681.6800	1.6641	1.6817	0
04/06/2024	2030 On 07-November-24	10.76	Call	Bond Future	1754.3000	1746.7800	1.7543	1.7468	0
04/06/2024	2030 On 07-November-24	10.76	Put	Bond Future	1647.4900	1664.9900	1.6475	1.6650	0
04/06/2024	2030 On 07-November-24	11.91	Call	Bond Future	4662.9700	4646.5300	4.6630	4.6465	0
04/06/2024	2030 On 07-November-24	11.91	Put	Bond Future	480.7500	489.3300	0.4808	0.4893	600
04/06/2024	2030 On 06-February-25			Bond Future	10.8411	10.8484	89.5383	89.5125	0
04/06/2024	2030 On 06-February-25	10.68	Call	Bond Future	1801.9500	1794.0800	1.8020	1.7941	0
04/06/2024	2030 On 06-February-25	10.68	Put	Bond Future	2369.7100	2387.6000	2.3697	2.3876	0
04/06/2024	2030 On 08-May-25			Bond Future	10.9726	10.9805	91.5024	91.4759	0
04/06/2024	2030 On 08-May-25	9.93	Call	Bond Future	880.5600	876.0900	0.8806	0.8761	0
04/06/2024	2030 On 08-May-25	9.93	Put	Bond Future	4475.6800	4497.7200	4.4757	4.4977	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2024	2030 On 08-May-25	10.31	Call	Bond Future	1314.0600	1307.7200	1.3141	1.3077	1,640
04/06/2024	2030 On 08-May-25	10.31	Put	Bond Future	3578.5900	3598.7600	3.5786	3.5988	0
04/06/2024	2030 On 08-May-25	10.69	Call	Bond Future	1880.6300	1872.1900	1.8806	1.8722	2,280
04/06/2024	2030 On 08-May-25	10.69	Put	Bond Future	2837.9800	2856.0500	2.8380	2.8561	0
04/06/2024	2030 On 08-May-25	11.86	Call	Bond Future	4288.0600	4273.2600	4.2881	4.2733	0
04/06/2024	2030 On 08-May-25	11.86	Put	Bond Future	1362.8600	1374.5700	1.3629	1.3746	1,640
04/06/2024	2030 On 08-May-25	12.28	Call	Bond Future	5313.1400	5296.4200	5.3131	5.2964	0
04/06/2024	2030 On 08-May-25	12.28	Put	Bond Future	1044.7900	1054.5800	1.0448	1.0546	2,280
04/06/2024	2030 On 07-August-25			Bond Future	11.1450	11.1535	89.4183	89.3908	0
04/06/2024	2030 On 07-August-25	10.48	Call	Bond Future	1539.2600	1531.6300	1.5393	1.5316	1,054
04/06/2024	2030 On 07-August-25	10.48	Put	Bond Future	3705.2900	3725.1600	3.7053	3.7252	0
04/06/2024	2030 On 07-August-25	11.11	Call	Bond Future	2551.5300	2540.6200	2.5515	2.5406	0
04/06/2024	2030 On 07-August-25	11.11	Put	Bond Future	2663.8500	2680.4400	2.6639	2.6804	0
04/06/2024	2030 On 07-August-25	12.12	Call	Bond Future	4626.2100	4610.5000	4.6262	4.6105	0
04/06/2024	2030 On 07-August-25	12.12	Put	Bond Future	1563.7000	1575.4900	1.5637	1.5755	1,054
04/06/2024	2032 On 01-August-24			Bond Future	11.4740	11.4753	86.7301	86.7240	94,251
04/06/2024	2032 On 01-August-24	11.11	Call	Bond Future	625.9400	633.7300	0.6259	0.6337	600
04/06/2024	2032 On 01-August-24	11.11	Put	Bond Future	2271.7700	2285.6300	2.2718	2.2856	0
04/06/2024	2032 On 01-August-24	11.13	Call	Bond Future	658.3900	666.2900	0.6584	0.6663	0
04/06/2024	2032 On 01-August-24	11.13	Put	Bond Future	2212.7000	2226.6700	2.2127	2.2267	0
04/06/2024	2032 On 01-August-24	11.14	Call	Bond Future	674.9800	682.9400	0.6750	0.6829	0
04/06/2024	2032 On 01-August-24	11.14	Put	Bond Future	2183.5800	2197.6100	2.1836	2.1976	0
04/06/2024	2032 On 01-August-24	11.15	Call	Bond Future	691.7000	699.7200	0.6917	0.6997	0
04/06/2024	2032 On 01-August-24	11.15	Put	Bond Future	2154.6200	2168.7100	2.1546	2.1687	0
04/06/2024	2032 On 01-August-24	11.61	Call	Bond Future	1719.7200	1728.0400	1.7197	1.7280	600
04/06/2024	2032 On 01-August-24	11.61	Put	Bond Future	1115.0700	1129.4600	1.1151	1.1295	0
04/06/2024	2032 On 01-August-24	11.66	Call	Bond Future	1858.5400	1866.6500	1.8585	1.8667	0
04/06/2024	2032 On 01-August-24	11.66	Put	Bond Future	1033.0800	1047.2600	1.0331	1.0473	100
04/06/2024	2032 On 01-August-24	12.31	Call	Bond Future	3987.2400	3990.7200	3.9872	3.9907	0
04/06/2024	2032 On 01-August-24	12.31	Put	Bond Future	359.1500	368.7000	0.3592	0.3687	600
04/06/2024	2032 On 01-August-24	12.54	Call	Bond Future	4832.2300	4833.8700	4.8322	4.8339	0
04/06/2024	2032 On 01-August-24	12.54	Put	Bond Future	241.9500	249.6600	0.2420	0.2497	11,000
04/06/2024	2032 On 07-November-24			Bond Future	11.6065	11.6079	84.6091	84.6028	52,889
04/06/2024	2032 On 07-November-24	11.11	Call	Bond Future	1146.8200	1150.6600	1.1468	1.1507	600

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2024	2032 On 07-November-24	11.11	Put	Bond Future	3337.9100	3348.0500	3.3379	3.3481	0
04/06/2024	2032 On 07-November-24	11.47	Call	Bond Future	1836.4000	1840.2000	1.8364	1.8402	0
04/06/2024	2032 On 07-November-24	11.47	Put	Bond Future	2431.4400	2441.5400	2.4314	2.4415	0
04/06/2024	2032 On 07-November-24	11.48	Call	Bond Future	1858.3000	1862.0800	1.8583	1.8621	0
04/06/2024	2032 On 07-November-24	11.48	Put	Bond Future	2409.5500	2419.6300	2.4096	2.4196	0
04/06/2024	2032 On 07-November-24	11.49	Call	Bond Future	1880.1000	1883.8700	1.8801	1.8839	0
04/06/2024	2032 On 07-November-24	11.49	Put	Bond Future	2387.6000	2397.6700	2.3876	2.3977	0
04/06/2024	2032 On 07-November-24	11.61	Call	Bond Future	2154.4600	2158.0900	2.1545	2.1581	600
04/06/2024	2032 On 07-November-24	11.61	Put	Bond Future	2139.1400	2149.0700	2.1391	2.1491	0
04/06/2024	2032 On 07-November-24	11.64	Call	Bond Future	2225.8800	2229.4600	2.2259	2.2295	1,615
04/06/2024	2032 On 07-November-24	11.64	Put	Bond Future	2080.5100	2090.3900	2.0805	2.0904	0
04/06/2024	2032 On 07-November-24	12.95	Call	Bond Future	6147.3600	6147.0900	6.1474	6.1471	0
04/06/2024	2032 On 07-November-24	12.95	Put	Bond Future	569.2800	575.3100	0.5693	0.5753	600
04/06/2024	2032 On 07-November-24	13.36	Call	Bond Future	7515.2000	7513.2800	7.5152	7.5133	0
04/06/2024	2032 On 07-November-24	13.36	Put	Bond Future	331.5000	335.8800	0.3315	0.3359	1,615
04/06/2024	2032 On 06-February-25			Bond Future	11.7390	11.7405	86.4677	86.4612	0
04/06/2024	2032 On 06-February-25	11.72	Call	Bond Future	2597.5200	2599.5100	2.5975	2.5995	0
04/06/2024	2032 On 06-February-25	11.72	Put	Bond Future	2677.6200	2686.1600	2.6776	2.6862	0
04/06/2024	2032 On 08-May-25			Bond Future	11.8809	11.8826	84.1971	84.1902	0
04/06/2024	2032 On 08-May-25	10.91	Call	Bond Future	1399.2400	1400.9600	1.3992	1.4010	0
04/06/2024	2032 On 08-May-25	10.91	Put	Bond Future	5506.9700	5515.5800	5.5070	5.5156	0
04/06/2024	2032 On 07-August-25			Bond Future	12.0510	12.0529	85.9682	85.9607	0
04/06/2024	2032 On 07-August-25	12.01	Call	Bond Future	3392.8700	3393.1000	3.3929	3.3931	0
04/06/2024	2032 On 07-August-25	12.01	Put	Bond Future	3556.0500	3563.7200	3.5561	3.5637	0
04/06/2024	2033 On 01-August-24			Bond Future	122.4598	121.9673	122.4598	121.9673	7,742
04/06/2024	2033 On 07-November-24			Bond Future	123.8790	123.3746	123.8790	123.3746	0
04/06/2024	2033 On 06-February-25			Bond Future	126.6300	126.1140	126.6300	126.1140	0
04/06/2024	2033 On 06-February-25	124.94	Call	Bond Future	1689.9600	1174.0300	1.6900	1.1740	0
04/06/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2024	2033 On 08-May-25			Bond Future	127.8994	127.3726	127.8994	127.3726	0
04/06/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2024	2033 On 08-May-25	130.62	Put	Bond Future	2720.5900	3247.3900	2.7206	3.2474	0
04/06/2024	2033 On 07-August-25			Bond Future	130.6259	130.0872	130.6259	130.0872	0
04/06/2024	2033 On 07-August-25	128.65	Call	Bond Future	1975.8500	1437.2400	1.9759	1.4372	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2024	2037 On 01-August-24			Bond Future	12.5864	12.5520	74.7417	74.9149	190,374
04/06/2024	2037 On 01-August-24	12.09	Call	Bond Future	526.5200	581.4500	0.5265	0.5815	0
04/06/2024	2037 On 01-August-24	12.09	Put	Bond Future	3084.3200	2966.0000	3.0843	2.9660	0
04/06/2024	2037 On 01-August-24	12.10	Call	Bond Future	540.6800	596.5700	0.5407	0.5966	0
04/06/2024	2037 On 01-August-24	12.10	Put	Bond Future	3045.7100	2928.3500	3.0457	2.9284	0
04/06/2024	2037 On 01-August-24	12.11	Call	Bond Future	554.9900	611.8400	0.5550	0.6118	1,383
04/06/2024	2037 On 01-August-24	12.11	Put	Bond Future	3007.3000	2890.9000	3.0073	2.8909	0
04/06/2024	2037 On 01-August-24	13.17	Call	Bond Future	3433.8300	3578.3700	3.4338	3.5784	0
04/06/2024	2037 On 01-August-24	13.17	Put	Bond Future	582.0700	553.3600	0.5821	0.5534	1,383
04/06/2024	2037 On 01-August-24	13.82	Call	Bond Future	6014.4800	6179.5700	6.0145	6.1796	0
04/06/2024	2037 On 01-August-24	13.82	Put	Bond Future	171.2800	163.1200	0.1713	0.1631	1,383
04/06/2024	2037 On 07-November-24			Bond Future	12.7285	12.6927	76.5053	76.6827	14,225
04/06/2024	2037 On 07-November-24	12.57	Call	Bond Future	2085.1000	2176.4100	2.0851	2.1764	0
04/06/2024	2037 On 07-November-24	12.57	Put	Bond Future	2873.0500	2787.0400	2.8731	2.7870	0
04/06/2024	2037 On 07-November-24	12.58	Call	Bond Future	2109.6500	2201.5600	2.1097	2.2016	0
04/06/2024	2037 On 07-November-24	12.58	Put	Bond Future	2847.5500	2762.1400	2.8476	2.7621	0
04/06/2024	2037 On 07-November-24	12.59	Call	Bond Future	2134.5500	2227.0500	2.1346	2.2271	0
04/06/2024	2037 On 07-November-24	12.59	Put	Bond Future	2822.4400	2737.6200	2.8224	2.7376	0
04/06/2024	2037 On 06-February-25			Bond Future	12.8702	12.8328	73.9249	74.1059	0
04/06/2024	2037 On 06-February-25	12.76	Call	Bond Future	2901.6600	2998.3800	2.9017	2.9984	0
04/06/2024	2037 On 06-February-25	12.76	Put	Bond Future	3437.4600	3353.1500	3.4375	3.3532	0
04/06/2024	2037 On 08-May-25			Bond Future	13.0238	12.9849	75.5459	75.7307	3,975
04/06/2024	2037 On 08-May-25	12.25	Call	Bond Future	2130.4600	2203.6400	2.1305	2.2036	0
04/06/2024	2037 On 08-May-25	12.25	Put	Bond Future	5936.3700	5824.7300	5.9364	5.8247	0
04/06/2024	2037 On 08-May-25	12.55	Call	Bond Future	2734.0500	2819.3400	2.7341	2.8193	15,000
04/06/2024	2037 On 08-May-25	12.55	Put	Bond Future	5031.4700	4931.9400	5.0315	4.9319	0
04/06/2024	2037 On 08-May-25	13.30	Call	Bond Future	4596.5400	4709.7900	4.5965	4.7098	7,500
04/06/2024	2037 On 08-May-25	13.30	Put	Bond Future	3303.3000	3231.7300	3.3033	3.2317	0
04/06/2024	2037 On 08-May-25	13.35	Call	Bond Future	4735.6800	4850.6000	4.7357	4.8506	7,500
04/06/2024	2037 On 08-May-25	13.35	Put	Bond Future	3211.8800	3141.9800	3.2119	3.1420	0
04/06/2024	2037 On 07-August-25			Bond Future	13.2022	13.1617	72.8735	73.0619	0
04/06/2024	2037 On 07-August-25	13.01	Call	Bond Future	3855.7900	3954.8700	3.8558	3.9549	0
04/06/2024	2037 On 07-August-25	13.01	Put	Bond Future	4754.7900	4665.4800	4.7548	4.6655	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2024	2038 On 01-August-24			Bond Future	130.5945	130.4265	130.5945	130.4265	3,162
04/06/2024	2038 On 07-November-24			Bond Future	133.7106	133.5382	133.7106	133.5382	425
04/06/2024	2038 On 06-February-25			Bond Future	134.5544	134.3791	134.5544	134.3791	0
04/06/2024	2038 On 06-February-25	135.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2024	2038 On 06-February-25	135.23	Put	Bond Future	675.6200	850.9200	0.6756	0.8509	0
04/06/2024	2038 On 08-May-25			Bond Future	137.5384	137.3588	137.5384	137.3588	0
04/06/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2024	2038 On 08-May-25	139.68	Put	Bond Future	2141.6400	2321.2100	2.1416	2.3212	0
04/06/2024	2038 On 07-August-25			Bond Future	138.2958	138.1126	138.2958	138.1126	0
04/06/2024	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2024	2038 On 07-August-25	139.56	Put	Bond Future	1264.1600	1447.4100	1.2642	1.4474	0
04/06/2024	2040 On 01-August-24			Bond Future	12.8273	12.7723	74.6578	74.9501	41,551
04/06/2024	2040 On 01-August-24	12.28	Call	Bond Future	484.5300	564.6400	0.4845	0.5646	680
04/06/2024	2040 On 01-August-24	12.28	Put	Bond Future	3478.8000	3266.5800	3.4788	3.2666	0
04/06/2024	2040 On 01-August-24	12.32	Call	Bond Future	540.4300	626.6500	0.5404	0.6267	0
04/06/2024	2040 On 01-August-24	12.32	Put	Bond Future	3309.5600	3103.4500	3.3096	3.1035	0
04/06/2024	2040 On 01-August-24	12.33	Call	Bond Future	555.1500	642.9200	0.5552	0.6429	0
04/06/2024	2040 On 01-August-24	12.33	Put	Bond Future	3268.1500	3063.5900	3.2682	3.0636	0
04/06/2024	2040 On 01-August-24	12.34	Call	Bond Future	570.0400	659.3600	0.5700	0.6594	0
04/06/2024	2040 On 01-August-24	12.34	Put	Bond Future	3226.9800	3023.9700	3.2270	3.0240	0
04/06/2024	2040 On 01-August-24	12.88	Call	Bond Future	1777.1600	1952.4800	1.7772	1.9525	0
04/06/2024	2040 On 01-August-24	12.88	Put	Bond Future	1498.1700	1381.1600	1.4982	1.3812	680
04/06/2024	2040 On 01-August-24	12.95	Call	Bond Future	1988.6500	2174.0300	1.9887	2.1740	7,500
04/06/2024	2040 On 01-August-24	12.95	Put	Bond Future	1341.8800	1234.9300	1.3419	1.2349	0
04/06/2024	2040 On 01-August-24	13.48	Call	Bond Future	3887.5700	4131.3000	3.8876	4.1313	0
04/06/2024	2040 On 01-August-24	13.48	Put	Bond Future	546.8500	498.2500	0.5469	0.4983	680
04/06/2024	2040 On 07-November-24			Bond Future	12.9704	12.9132	76.4195	76.7187	91,394
04/06/2024	2040 On 07-November-24	12.10	Call	Bond Future	785.6600	863.7500	0.7857	0.8638	640
04/06/2024	2040 On 07-November-24	12.10	Put	Bond Future	5544.4100	5323.3300	5.5444	5.3233	0
04/06/2024	2040 On 07-November-24	12.60	Call	Bond Future	1691.7100	1820.6000	1.6917	1.8206	0
04/06/2024	2040 On 07-November-24	12.60	Put	Bond Future	3660.8400	3490.5600	3.6608	3.4906	640
04/06/2024	2040 On 07-November-24	12.84	Call	Bond Future	2280.8400	2434.1200	2.2808	2.4341	0
04/06/2024	2040 On 07-November-24	12.84	Put	Bond Future	2964.9500	2819.0600	2.9650	2.8191	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2024	2040 On 07-November-24	12.85	Call	Bond Future	2307.4200	2461.6900	2.3074	2.4617	0
04/06/2024	2040 On 07-November-24	12.85	Put	Bond Future	2938.7200	2793.8200	2.9387	2.7938	0
04/06/2024	2040 On 07-November-24	12.86	Call	Bond Future	2334.1500	2489.4000	2.3342	2.4894	0
04/06/2024	2040 On 07-November-24	12.86	Put	Bond Future	2912.7000	2768.7800	2.9127	2.7688	0
04/06/2024	2040 On 07-November-24	13.15	Call	Bond Future	3167.9500	3350.1800	3.1680	3.3502	0
04/06/2024	2040 On 07-November-24	13.15	Put	Bond Future	2241.7500	2124.8100	2.2418	2.1248	640
04/06/2024	2040 On 06-February-25			Bond Future	13.1127	13.0531	73.5864	73.8920	14
04/06/2024	2040 On 06-February-25	12.95	Call	Bond Future	2934.9800	3091.4200	2.9350	3.0914	0
04/06/2024	2040 On 06-February-25	12.95	Put	Bond Future	3773.9200	3624.8000	3.7739	3.6248	0
04/06/2024	2040 On 08-May-25			Bond Future	13.2658	13.2037	75.1998	75.5120	3,900
04/06/2024	2040 On 08-May-25	12.63	Call	Bond Future	2543.9900	2674.9100	2.5440	2.6749	0
04/06/2024	2040 On 08-May-25	12.63	Put	Bond Future	5843.7100	5662.4700	5.8437	5.6625	0
04/06/2024	2040 On 08-May-25	12.75	Call	Bond Future	2805.6800	2944.7100	2.8057	2.9447	15,000
04/06/2024	2040 On 08-May-25	12.75	Put	Bond Future	5465.1200	5291.9900	5.4651	5.2920	0
04/06/2024	2040 On 08-May-25	13.43	Call	Bond Future	4548.3400	4730.7000	4.5483	4.7307	7,500
04/06/2024	2040 On 08-May-25	13.43	Put	Bond Future	3731.9100	3602.1100	3.7319	3.6021	0
04/06/2024	2040 On 08-May-25	13.50	Call	Bond Future	4747.3400	4933.7500	4.7473	4.9338	7,500
04/06/2024	2040 On 08-May-25	13.50	Put	Bond Future	3587.2700	3461.5200	3.5873	3.4615	0
04/06/2024	2040 On 07-August-25			Bond Future	13.4423	13.3776	72.2691	72.5875	0
04/06/2024	2040 On 07-August-25	13.29	Call	Bond Future	4196.0400	4363.9800	4.1960	4.3640	0
04/06/2024	2040 On 07-August-25	13.29	Put	Bond Future	4949.1900	4798.7300	4.9492	4.7987	0
04/06/2024	2044 On 01-August-24			Bond Future	12.8682	12.8184	70.9532	71.2199	120,876
04/06/2024	2044 On 01-August-24	12.28	Call	Bond Future	436.1200	504.4100	0.4361	0.5044	0
04/06/2024	2044 On 01-August-24	12.28	Put	Bond Future	3694.9000	3496.4600	3.6949	3.4965	0
04/06/2024	2044 On 01-August-24	12.29	Call	Bond Future	448.8300	518.4700	0.4488	0.5185	0
04/06/2024	2044 On 01-August-24	12.29	Put	Bond Future	3650.1400	3453.0500	3.6501	3.4531	0
04/06/2024	2044 On 01-August-24	12.30	Call	Bond Future	461.8000	532.8100	0.4618	0.5328	0
04/06/2024	2044 On 01-August-24	12.30	Put	Bond Future	3605.7000	3409.9800	3.6057	3.4100	0
04/06/2024	2044 On 01-August-24	13.00	Call	Bond Future	2033.3000	2204.7000	2.0333	2.2047	0
04/06/2024	2044 On 01-August-24	13.00	Put	Bond Future	1336.1800	1240.8500	1.3362	1.2409	5,000
04/06/2024	2044 On 01-August-24	13.25	Call	Bond Future	2875.6600	3075.4100	2.8757	3.0754	0
04/06/2024	2044 On 01-August-24	13.25	Put	Bond Future	887.2300	820.2500	0.8872	0.8203	15,000
04/06/2024	2044 On 07-November-24			Bond Future	13.0048	12.9529	72.6274	72.9004	234
04/06/2024	2044 On 07-November-24	12.90	Call	Bond Future	2373.3600	2516.4200	2.3734	2.5164	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2024	2044 On 07-November-24	12.90	Put	Bond Future	2926.0800	2796.1400	2.9261	2.7961	0
04/06/2024	2044 On 07-November-24	12.91	Call	Bond Future	2400.4800	2544.4400	2.4005	2.5444	0
04/06/2024	2044 On 07-November-24	12.91	Put	Bond Future	2900.1300	2771.0900	2.9001	2.7711	0
04/06/2024	2044 On 07-November-24	12.92	Call	Bond Future	2427.7300	2572.5800	2.4277	2.5726	0
04/06/2024	2044 On 07-November-24	12.92	Put	Bond Future	2874.3800	2746.2300	2.8744	2.7462	0
04/06/2024	2044 On 06-February-25			Bond Future	13.1401	13.0861	69.8364	70.1152	0
04/06/2024	2044 On 06-February-25	13.02	Call	Bond Future	3077.7100	3224.3500	3.0777	3.2244	0
04/06/2024	2044 On 06-February-25	13.02	Put	Bond Future	3700.4400	3568.2600	3.7004	3.5683	0
04/06/2024	2044 On 08-May-25			Bond Future	13.2851	13.2289	71.3675	71.6523	0
04/06/2024	2044 On 08-May-25	12.72	Call	Bond Future	2719.0900	2843.6400	2.7191	2.8436	0
04/06/2024	2044 On 08-May-25	12.72	Put	Bond Future	5676.3900	5516.1700	5.6764	5.5162	0
04/06/2024	2044 On 07-August-25			Bond Future	13.4518	13.3933	68.4814	68.7718	0
04/06/2024	2044 On 07-August-25	13.34	Call	Bond Future	4244.7300	4400.5600	4.2447	4.4006	0
04/06/2024	2044 On 07-August-25	13.34	Put	Bond Future	4801.3300	4666.7100	4.8013	4.6667	0
04/06/2024	2046 On 01-August-24			Bond Future	112.9032	112.8840	112.9032	112.8840	12,498
04/06/2024	2046 On 07-November-24			Bond Future	113.3896	113.3694	113.3896	113.3694	4,862
04/06/2024	2046 On 06-February-25			Bond Future	115.9073	115.8866	115.9073	115.8866	0
04/06/2024	2046 On 06-February-25	114.01	Call	Bond Future	1897.3400	1876.6000	1.8973	1.8766	0
04/06/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2024	2046 On 08-May-25			Bond Future	116.2171	116.1966	116.2171	116.1966	0
04/06/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2024	2046 On 08-May-25	121.97	Put	Bond Future	5752.8600	5773.4300	5.7529	5.7734	0
04/06/2024	2046 On 07-August-25			Bond Future	118.6927	118.6711	118.6927	118.6711	0
04/06/2024	2046 On 07-August-25	118.69	Call	Bond Future	2.6600	0.0000	0.0027	0.0000	0
04/06/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	18.8700	0.0000	0.0189	0
04/06/2024	2050 On 01-August-24			Bond Future	111.9616	110.7285	111.9616	110.7285	11,346
04/06/2024	2050 On 07-November-24			Bond Future	114.6330	113.3704	114.6330	113.3704	4,091
04/06/2024	2050 On 06-February-25			Bond Future	114.8108	113.5206	114.8108	113.5206	0
04/06/2024	2050 On 06-February-25	115.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2024	2050 On 06-February-25	115.60	Put	Bond Future	789.2000	2079.4000	0.7892	2.0794	0
04/06/2024	2050 On 08-May-25			Bond Future	117.3570	116.0378	117.3570	116.0378	0
04/06/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2024	2050 On 08-May-25	121.16	Put	Bond Future	3803.0400	5122.2200	3.8030	5.1222	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2024	2050 On 07-August-25			Bond Future	117.4349	116.0878	117.4349	116.0878	0
04/06/2024	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2024	2050 On 07-August-25	119.89	Put	Bond Future	2455.1300	3802.2000	2.4551	3.8022	0
04/06/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2024	AL37 On 01-August-24			Index Future	956.7970	956.5240	956.7970	956.5240	0
04/06/2024	AL37 On 07-November-24			Index Future	979.3790	979.0990	979.3790	979.0990	0
04/06/2024	AL37 On 06-February-25			Index Future	1000.9070	1000.6180	1000.9070	1,000.6180	0
04/06/2024	AL37 On 08-May-25			Index Future	1022.8980	1022.6010	1022.8980	1,022.6010	0
04/06/2024	AL37 On 07-August-25			Index Future	1044.5140	1044.2070	1044.5140	1,044.2070	0
04/06/2024	AL7T On 01-August-24			Index Future	1106.1240	1107.2890	1106.1240	1,107.2890	0
04/06/2024	AL7T On 07-November-24			Index Future	1132.2310	1133.4220	1132.2310	1,133.4220	0
04/06/2024	AL7T On 06-February-25			Index Future	1157.1190	1158.3340	1157.1190	1,158.3340	0
04/06/2024	AL7T On 08-May-25			Index Future	1182.5420	1183.7820	1182.5420	1,183.7820	0
04/06/2024	AL7T On 07-August-25			Index Future	1207.5320	1208.7930	1207.5320	1,208.7930	0
04/06/2024	ALBI On 01-August-24			Index Future	963.2650	964.6190	963.2650	964.6190	126
04/06/2024	ALBI On 07-November-24			Index Future	986.0000	987.3850	986.0000	987.3850	16
04/06/2024	ALBI On 06-February-25			Index Future	1007.6730	1009.0870	1007.6730	1,009.0870	0
04/06/2024	ALBI On 08-May-25			Index Future	1029.8130	1031.2560	1029.8130	1,031.2560	0
04/06/2024	ALBI On 07-August-25			Index Future	1051.5750	1053.0440	1051.5750	1,053.0440	0
04/06/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
04/06/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
04/06/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2024	ES33 On 01-August-24			Bond Future	13.0032	12.9690	74.0268	74.1700	0
04/06/2024	ES33 On 07-November-24			Bond Future	13.1886	13.1527	71.9901	72.1366	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2024	ES33 On 06-February-25			Bond Future	13.3760	13.3385	73.5881	73.7377	0
04/06/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	6.1500	0.0000	0.0062	0
04/06/2024	ES33 On 06-February-25	13.34	Put	Bond Future	143.4600	0.0000	0.1435	0.0000	0
04/06/2024	ES33 On 08-May-25			Bond Future	13.5688	13.5295	71.4145	71.5673	0
04/06/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3357.4700	3204.7200	3.3575	3.2047	0
04/06/2024	ES33 On 07-August-25			Bond Future	13.7891	13.7480	72.9317	73.0874	0
04/06/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2024	ES33 On 07-August-25	13.56	Put	Bond Future	872.8800	717.2000	0.8729	0.7172	0
04/06/2024	ES42 On 01-August-24			Bond Future	13.3615	13.3272	69.6520	69.8203	0
04/06/2024	ES42 On 07-November-24			Bond Future	13.5240	13.4881	67.0453	67.2175	0
04/06/2024	ES42 On 06-February-25			Bond Future	13.6803	13.6430	68.5331	68.7090	0
04/06/2024	ES42 On 06-February-25	13.71	Call	Bond Future	139.6500	315.4900	0.1397	0.3155	0
04/06/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2024	ES42 On 08-May-25			Bond Future	13.8468	13.8079	65.7831	65.9627	0
04/06/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2847.7900	2668.2100	2.8478	2.6682	0
04/06/2024	ES42 On 07-August-25			Bond Future	14.0293	13.9888	67.1778	67.3608	0
04/06/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2024	ES42 On 07-August-25	13.79	Put	Bond Future	1094.4200	911.3400	1.0944	0.9113	0
04/06/2024	GOVI On 01-August-24			GOVI	948.9310	950.2070	948.9310	950.2070	724
04/06/2024	GOVI On 01-August-24	943.37	Call	GOVI	55610.0000	68370.0000	5.5610	6.8370	0
04/06/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/06/2024	GOVI On 01-August-24	943.38	Call	GOVI	55510.0000	68270.0000	5.5510	6.8270	0
04/06/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/06/2024	GOVI On 01-August-24	943.39	Call	GOVI	55410.0000	68170.0000	5.5410	6.8170	0
04/06/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/06/2024	GOVI On 07-November-24			GOVI	971.3270	972.6330	971.3270	972.6330	0
04/06/2024	GOVI On 07-November-24	948.78	Call	GOVI	225470.0000	238530.0000	22.5470	23.8530	0
04/06/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/06/2024	GOVI On 07-November-24	948.79	Call	GOVI	225370.0000	238430.0000	22.5370	23.8430	0
04/06/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/06/2024	GOVI On 07-November-24	948.80	Call	GOVI	225270.0000	238330.0000	22.5270	23.8330	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/06/2024	GOVI On 06-February-25			GOVI	992.6780	994.0100	992.6780	994.0100	0
04/06/2024	GOVI On 06-February-25	972.00	Call	GOVI	206780.0000	220100.0000	20.6780	22.0100	0
04/06/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/06/2024	GOVI On 08-May-25			GOVI	1014.4890	1015.8480	1014.4890	1,015.8480	0
04/06/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/06/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	75110.0000	61520.0000	7.5110	6.1520	0
04/06/2024	GOVI On 07-August-25			GOVI	1035.9270	1037.3110	1035.9270	1,037.3110	0
04/06/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	249270.0000	263110.0000	24.9270	26.3110	0
04/06/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/06/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
04/06/2024	IGOV On 01-August-24			Index Future	350.6250	347.8780	350.6250	347.8780	587
04/06/2024	IGOV On 07-November-24			Index Future	358.9920	356.1790	358.9920	356.1790	16
04/06/2024	IGOV On 06-February-25			Index Future	366.9660	364.0890	366.9660	364.0890	0
04/06/2024	IGOV On 08-May-25			Index Future	375.1100	372.1690	375.1100	372.1690	0
04/06/2024	IGOV On 07-August-25			Index Future	383.1160	380.1110	383.1160	380.1110	0
04/06/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
04/06/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
04/06/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
04/06/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
04/06/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
04/06/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
04/06/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
04/06/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
04/06/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
04/06/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
04/06/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
04/06/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
04/06/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
04/06/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3450	8.3450	91.6550	91.6550	0
04/06/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
04/06/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
04/06/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
04/06/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
04/06/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
04/06/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
04/06/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
04/06/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
04/06/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
04/06/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
04/06/2024	R035 On 01-August-24			Bond Future	12.1983	12.1688	84.3742	84.5225	61,837
04/06/2024	R035 On 01-August-24	11.79	Call	Bond Future	658.7100	714.2900	0.6587	0.7143	0
04/06/2024	R035 On 01-August-24	11.79	Put	Bond Future	2751.5900	2658.7900	2.7516	2.6588	0
04/06/2024	R035 On 01-August-24	11.80	Call	Bond Future	675.1000	731.5400	0.6751	0.7315	0
04/06/2024	R035 On 01-August-24	11.80	Put	Bond Future	2715.8200	2623.8800	2.7158	2.6239	0
04/06/2024	R035 On 01-August-24	11.81	Call	Bond Future	691.7500	749.0500	0.6918	0.7491	0
04/06/2024	R035 On 01-August-24	11.81	Put	Bond Future	2680.3500	2589.2700	2.6804	2.5893	0
04/06/2024	R035 On 01-August-24	12.20	Call	Bond Future	1542.5500	1632.5700	1.5426	1.6326	5,100
04/06/2024	R035 On 01-August-24	12.20	Put	Bond Future	1533.7800	1475.4200	1.5338	1.4754	0
04/06/2024	R035 On 01-August-24	12.45	Call	Bond Future	2282.3200	2390.0600	2.2823	2.3901	0
04/06/2024	R035 On 01-August-24	12.45	Put	Bond Future	1028.4800	987.8400	1.0285	0.9878	5,100
04/06/2024	R035 On 01-August-24	12.50	Call	Bond Future	2445.7900	2556.6200	2.4458	2.5566	0
04/06/2024	R035 On 01-August-24	12.50	Put	Bond Future	946.1700	908.6200	0.9462	0.9086	2,740
04/06/2024	R035 On 01-August-24	13.05	Call	Bond Future	4486.9300	4621.4500	4.4869	4.6215	0
04/06/2024	R035 On 01-August-24	13.05	Put	Bond Future	352.8800	339.0200	0.3529	0.3390	7,500
04/06/2024	R035 On 01-August-24	13.08	Call	Bond Future	4607.5000	4742.8300	4.6075	4.7428	0
04/06/2024	R035 On 01-August-24	13.08	Put	Bond Future	333.3300	320.2800	0.3333	0.3203	8,650
04/06/2024	R035 On 01-August-24	13.20	Call	Bond Future	5095.7600	5233.9600	5.0958	5.2340	0
04/06/2024	R035 On 01-August-24	13.20	Put	Bond Future	264.7100	254.5300	0.2647	0.2545	8,000
04/06/2024	R035 On 01-August-24	13.23	Call	Bond Future	5219.1200	5357.9500	5.2191	5.3580	0
04/06/2024	R035 On 01-August-24	13.23	Put	Bond Future	249.7400	240.1900	0.2497	0.2402	0
04/06/2024	R035 On 07-November-24			Bond Future	12.3421	12.3113	81.8497	82.0015	103,454
04/06/2024	R035 On 07-November-24	12.17	Call	Bond Future	2042.9000	2121.1700	2.0429	2.1212	0
04/06/2024	R035 On 07-November-24	12.17	Put	Bond Future	2896.7000	2823.1700	2.8967	2.8232	0
04/06/2024	R035 On 07-November-24	12.18	Call	Bond Future	2067.2200	2146.0000	2.0672	2.1460	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2024	R035 On 07-November-24	12.18	Put	Bond Future	2871.0600	2798.0400	2.8711	2.7980	0
04/06/2024	R035 On 07-November-24	12.19	Call	Bond Future	2091.9000	2171.2000	2.0919	2.1712	0
04/06/2024	R035 On 07-November-24	12.19	Put	Bond Future	2845.8200	2773.3200	2.8458	2.7733	0
04/06/2024	R035 On 07-November-24	12.20	Call	Bond Future	2116.5100	2196.3200	2.1165	2.1963	1,000
04/06/2024	R035 On 07-November-24	12.20	Put	Bond Future	2820.5600	2748.5700	2.8206	2.7486	0
04/06/2024	R035 On 07-November-24	13.23	Call	Bond Future	5290.3700	5411.4900	5.2904	5.4115	0
04/06/2024	R035 On 07-November-24	13.23	Put	Bond Future	1078.2300	1047.5500	1.0782	1.0476	1,000
04/06/2024	R035 On 06-February-25			Bond Future	12.4872	12.4551	83.6478	83.8029	0
04/06/2024	R035 On 06-February-25	12.41	Call	Bond Future	2964.5600	3049.0400	2.9646	3.0490	0
04/06/2024	R035 On 06-February-25	12.41	Put	Bond Future	3337.8400	3267.2900	3.3378	3.2673	0
04/06/2024	R035 On 08-May-25			Bond Future	12.6320	12.5985	80.9656	81.1238	0
04/06/2024	R035 On 08-May-25	11.46	Call	Bond Future	1431.8600	1480.9000	1.4319	1.4809	400
04/06/2024	R035 On 08-May-25	11.46	Put	Bond Future	7233.6500	7124.4700	7.2337	7.1245	0
04/06/2024	R035 On 08-May-25	11.78	Call	Bond Future	1933.9000	1993.8000	1.9339	1.9938	0
04/06/2024	R035 On 08-May-25	11.78	Put	Bond Future	6095.4500	5997.1300	6.0955	5.9971	0
04/06/2024	R035 On 08-May-25	12.70	Call	Bond Future	3969.1700	4060.2500	3.9692	4.0603	0
04/06/2024	R035 On 08-May-25	12.70	Put	Bond Future	3649.5800	3582.4400	3.6496	3.5824	400
04/06/2024	R035 On 08-May-25	13.35	Call	Bond Future	5808.6600	5917.9800	5.8087	5.9180	0
04/06/2024	R035 On 08-May-25	13.35	Put	Bond Future	2520.8700	2471.9700	2.5209	2.4720	400
04/06/2024	R035 On 07-August-25			Bond Future	12.8018	12.7668	82.6690	82.8302	0
04/06/2024	R035 On 07-August-25	12.65	Call	Bond Future	3866.2600	3952.0500	3.8663	3.9521	0
04/06/2024	R035 On 07-August-25	12.65	Put	Bond Future	4569.0000	4493.6000	4.5690	4.4936	0
04/06/2024	R053 On 01-August-24			Bond Future	12.7828	12.7277	95.2305	95.6167	0
04/06/2024	R053 On 01-August-24	13.13	Call	Bond Future	3644.5300	3926.1900	3.6445	3.9262	0
04/06/2024	R053 On 01-August-24	13.13	Put	Bond Future	1278.2100	1173.6700	1.2782	1.1737	0
04/06/2024	R053 On 01-August-24	13.14	Call	Bond Future	3690.4800	3973.6100	3.6905	3.9736	0
04/06/2024	R053 On 01-August-24	13.14	Put	Bond Future	1257.7000	1154.6300	1.2577	1.1546	0
04/06/2024	R053 On 01-August-24	13.15	Call	Bond Future	3736.6300	4021.2100	3.7366	4.0212	0
04/06/2024	R053 On 01-August-24	13.15	Put	Bond Future	1237.4900	1135.8700	1.2375	1.1359	0
04/06/2024	R053 On 07-November-24			Bond Future	12.9199	12.8624	91.6051	92.0003	0
04/06/2024	R053 On 07-November-24	12.79	Call	Bond Future	3080.7500	3284.6100	3.0808	3.2846	0
04/06/2024	R053 On 07-November-24	12.79	Put	Bond Future	3977.8700	3786.5500	3.9779	3.7866	0
04/06/2024	R053 On 07-November-24	12.80	Call	Bond Future	3115.8400	3320.9800	3.1158	3.3210	0
04/06/2024	R053 On 07-November-24	12.80	Put	Bond Future	3943.3100	3753.2700	3.9433	3.7533	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2024	R053 On 07-November-24	12.81	Call	Bond Future	3151.1100	3357.5200	3.1511	3.3575	0
04/06/2024	R053 On 07-November-24	12.81	Put	Bond Future	3909.0200	3720.2500	3.9090	3.7203	0
04/06/2024	R053 On 06-February-25			Bond Future	13.0528	12.9929	93.6171	94.0208	0
04/06/2024	R053 On 06-February-25	12.94	Call	Bond Future	4126.4900	4339.1000	4.1265	4.3391	0
04/06/2024	R053 On 06-February-25	12.94	Put	Bond Future	4889.6400	4698.5600	4.8896	4.6986	0
04/06/2024	R053 On 08-May-25			Bond Future	13.1910	13.1287	89.7976	90.2099	0
04/06/2024	R053 On 08-May-25	12.64	Call	Bond Future	3534.3700	3715.0400	3.5344	3.7150	0
04/06/2024	R053 On 08-May-25	12.64	Put	Bond Future	7303.9600	7072.3500	7.3040	7.0724	0
04/06/2024	R053 On 07-August-25			Bond Future	13.3465	13.2814	91.6839	92.1046	0
04/06/2024	R053 On 07-August-25	13.17	Call	Bond Future	5391.0900	5611.3800	5.3911	5.6114	0
04/06/2024	R053 On 07-August-25	13.17	Put	Bond Future	6541.2800	6340.8900	6.5413	6.3409	0
04/06/2024	R186 On 01-August-24			Bond Future	9.2158	9.2488	103.9811	103.9109	84,927
04/06/2024	R186 On 01-August-24	8.68	Call	Bond Future	32.3600	27.8200	0.0324	0.0278	0
04/06/2024	R186 On 01-August-24	8.68	Put	Bond Future	1180.7600	1246.3700	1.1808	1.2464	0
04/06/2024	R186 On 01-August-24	8.69	Call	Bond Future	34.6800	29.8700	0.0347	0.0299	0
04/06/2024	R186 On 01-August-24	8.69	Put	Bond Future	1161.5000	1226.8400	1.1615	1.2268	0
04/06/2024	R186 On 01-August-24	8.70	Call	Bond Future	37.0600	31.9700	0.0371	0.0320	0
04/06/2024	R186 On 01-August-24	8.70	Put	Bond Future	1142.3000	1207.3600	1.1423	1.2074	0
04/06/2024	R186 On 07-November-24			Bond Future	9.2605	9.2982	106.4350	106.3631	38,587
04/06/2024	R186 On 07-November-24	9.13	Call	Bond Future	567.4800	538.1900	0.5675	0.5382	0
04/06/2024	R186 On 07-November-24	9.13	Put	Bond Future	816.4600	859.0800	0.8165	0.8591	0
04/06/2024	R186 On 07-November-24	9.14	Call	Bond Future	577.8500	548.2400	0.5779	0.5482	0
04/06/2024	R186 On 07-November-24	9.14	Put	Bond Future	807.7200	850.0200	0.8077	0.8500	0
04/06/2024	R186 On 07-November-24	9.15	Call	Bond Future	588.2900	558.3700	0.5883	0.5584	0
04/06/2024	R186 On 07-November-24	9.15	Put	Bond Future	799.0600	841.0500	0.7991	0.8411	0
04/06/2024	R186 On 06-February-25			Bond Future	9.3135	9.3570	103.4572	103.3835	0
04/06/2024	R186 On 06-February-25	9.03	Call	Bond Future	574.5100	546.5200	0.5745	0.5465	0
04/06/2024	R186 On 06-February-25	9.03	Put	Bond Future	1056.4000	1102.1200	1.0564	1.1021	0
04/06/2024	R186 On 08-May-25			Bond Future	9.3888	9.4400	105.7273	105.6517	0
04/06/2024	R186 On 08-May-25	8.47	Call	Bond Future	256.8700	240.3100	0.2569	0.2403	0
04/06/2024	R186 On 08-May-25	8.47	Put	Bond Future	1627.6700	1686.6800	1.6277	1.6867	0
04/06/2024	R186 On 07-August-25			Bond Future	9.5601	9.6218	102.6379	102.5602	0
04/06/2024	R186 On 07-August-25	9.22	Call	Bond Future	605.5800	574.5300	0.6056	0.5745	1,983
04/06/2024	R186 On 07-August-25	9.22	Put	Bond Future	1034.9300	1081.5000	1.0349	1.0815	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2024	R186 On 07-August-25	9.68	Call	Bond Future	937.1200	897.3800	0.9371	0.8974	0
04/06/2024	R186 On 07-August-25	9.68	Put	Bond Future	786.4000	824.2800	0.7864	0.8243	0
04/06/2024	R186 On 07-August-25	10.25	Call	Bond Future	1431.2000	1382.4400	1.4312	1.3824	0
04/06/2024	R186 On 07-August-25	10.25	Put	Bond Future	568.1300	596.9900	0.5681	0.5970	1,983
04/06/2024	R202 On 01-August-24			Bond Future	256.5843	256.7427	256.5843	256.7427	448
04/06/2024	R202 On 07-November-24			Bond Future	262.7066	262.8686	262.7066	262.8686	460
04/06/2024	R202 On 06-February-25			Bond Future	263.3055	263.4707	263.3055	263.4707	0
04/06/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2024	R202 On 06-February-25	266.79	Put	Bond Future	3484.4800	3319.2700	3.4845	3.3193	0
04/06/2024	R202 On 08-May-25			Bond Future	269.1453	269.3136	269.1453	269.3136	0
04/06/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2024	R202 On 08-May-25	272.31	Put	Bond Future	3164.7200	2996.4000	3.1647	2.9964	0
04/06/2024	R202 On 07-August-25			Bond Future	269.5230	269.6957	269.5230	269.6957	0
04/06/2024	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2024	R202 On 07-August-25	271.60	Put	Bond Future	2076.9900	1904.3100	2.0770	1.9043	0
04/06/2024	R209 On 01-August-24			Bond Future	12.2932	12.2586	65.2529	65.4070	11,327
04/06/2024	R209 On 01-August-24	11.78	Call	Bond Future	448.5800	496.1400	0.4486	0.4961	0
04/06/2024	R209 On 01-August-24	11.78	Put	Bond Future	2790.8000	2684.3100	2.7908	2.6843	0
04/06/2024	R209 On 01-August-24	11.79	Call	Bond Future	460.7500	509.1500	0.4608	0.5092	0
04/06/2024	R209 On 01-August-24	11.79	Put	Bond Future	2756.2000	2650.5500	2.7562	2.6506	0
04/06/2024	R209 On 01-August-24	11.80	Call	Bond Future	473.1500	522.3900	0.4732	0.5224	0
04/06/2024	R209 On 01-August-24	11.80	Put	Bond Future	2721.8700	2617.0600	2.7219	2.6171	0
04/06/2024	R209 On 07-November-24			Bond Future	12.4230	12.3870	63.6354	63.7931	5,237
04/06/2024	R209 On 07-November-24	12.21	Call	Bond Future	1726.3800	1804.7700	1.7264	1.8048	0
04/06/2024	R209 On 07-November-24	12.21	Put	Bond Future	2667.5700	2588.2900	2.6676	2.5883	0
04/06/2024	R209 On 07-November-24	12.22	Call	Bond Future	1747.4300	1826.3500	1.7474	1.8264	0
04/06/2024	R209 On 07-November-24	12.22	Put	Bond Future	2643.9900	2565.2400	2.6440	2.5652	0
04/06/2024	R209 On 07-November-24	12.23	Call	Bond Future	1768.6000	1848.0600	1.7686	1.8481	0
04/06/2024	R209 On 07-November-24	12.23	Put	Bond Future	2620.5800	2542.3700	2.6206	2.5424	0
04/06/2024	R209 On 06-February-25			Bond Future	12.5498	12.5124	65.0333	65.1943	0
04/06/2024	R209 On 06-February-25	12.44	Call	Bond Future	2562.6900	2648.6700	2.5627	2.6487	0
04/06/2024	R209 On 06-February-25	12.44	Put	Bond Future	3037.3300	2962.3300	3.0373	2.9623	0
04/06/2024	R209 On 08-May-25			Bond Future	12.6824	12.6436	63.3027	63.4671	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2024	R209 On 08-May-25	11.89	Call	Bond Future	1817.0800	1881.1600	1.8171	1.8812	0
04/06/2024	R209 On 08-May-25	11.89	Put	Bond Future	5294.1500	5193.8400	5.2942	5.1938	0
04/06/2024	R209 On 07-August-25			Bond Future	12.8341	12.7938	64.6343	64.8018	0
04/06/2024	R209 On 07-August-25	12.68	Call	Bond Future	3457.8100	3546.9000	3.4578	3.5469	0
04/06/2024	R209 On 07-August-25	12.68	Put	Bond Future	4101.8200	4023.3300	4.1018	4.0233	0
04/06/2024	R210 On 01-August-24			Bond Future	238.7233	238.6030	238.7233	238.6030	1,448
04/06/2024	R210 On 07-November-24			Bond Future	241.0732	240.9490	241.0732	240.9490	0
04/06/2024	R210 On 06-February-25			Bond Future	246.4262	246.2988	246.4262	246.2988	0
04/06/2024	R210 On 06-February-25	239.61	Call	Bond Future	6816.2300	6688.7900	6.8162	6.6888	0
04/06/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2024	R210 On 08-May-25			Bond Future	248.4649	248.3357	248.4649	248.3357	0
04/06/2024	R210 On 08-May-25	248.03	Call	Bond Future	434.8900	305.7400	0.4349	0.3057	0
04/06/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2024	R210 On 07-August-25			Bond Future	253.7598	253.6268	253.7598	253.6268	0
04/06/2024	R210 On 07-August-25	248.44	Call	Bond Future	5319.7500	5186.8100	5.3198	5.1868	0
04/06/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2024	R213 On 01-August-24			Bond Future	11.1149	11.1213	84.1882	84.1627	24,579
04/06/2024	R213 On 01-August-24	10.86	Call	Bond Future	711.0900	711.0100	0.7111	0.7110	0
04/06/2024	R213 On 01-August-24	10.86	Put	Bond Future	1742.4900	1767.9800	1.7425	1.7680	0
04/06/2024	R213 On 01-August-24	10.87	Call	Bond Future	727.8000	727.6500	0.7278	0.7277	0
04/06/2024	R213 On 01-August-24	10.87	Put	Bond Future	1718.4300	1743.8500	1.7184	1.7439	0
04/06/2024	R213 On 01-August-24	10.88	Call	Bond Future	744.7300	744.5000	0.7447	0.7445	0
04/06/2024	R213 On 01-August-24	10.88	Put	Bond Future	1694.6200	1719.9600	1.6946	1.7200	0
04/06/2024	R213 On 07-November-24			Bond Future	11.2392	11.2460	82.6135	82.5872	52,707
04/06/2024	R213 On 07-November-24	11.21	Call	Bond Future	1831.1100	1823.9900	1.8311	1.8240	0
04/06/2024	R213 On 07-November-24	11.21	Put	Bond Future	1944.8700	1964.0100	1.9449	1.9640	0
04/06/2024	R213 On 07-November-24	11.22	Call	Bond Future	1851.7700	1844.5800	1.8518	1.8446	0
04/06/2024	R213 On 07-November-24	11.22	Put	Bond Future	1926.5700	1945.6400	1.9266	1.9456	0
04/06/2024	R213 On 07-November-24	11.23	Call	Bond Future	1872.3400	1865.0600	1.8723	1.8651	0
04/06/2024	R213 On 07-November-24	11.23	Put	Bond Future	1908.2100	1927.1900	1.9082	1.9272	0
04/06/2024	R213 On 06-February-25			Bond Future	11.3681	11.3752	84.4285	84.4015	0
04/06/2024	R213 On 06-February-25	11.35	Call	Bond Future	2281.3100	2272.2800	2.2813	2.2723	0
04/06/2024	R213 On 06-February-25	11.35	Put	Bond Future	2349.4000	2367.3500	2.3494	2.3674	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2024	R213 On 08-May-25			Bond Future	11.4989	11.5065	82.7183	82.6905	0
04/06/2024	R213 On 08-May-25	10.52	Call	Bond Future	1182.6200	1177.5700	1.1826	1.1776	0
04/06/2024	R213 On 08-May-25	10.52	Put	Bond Future	4854.0900	4876.8000	4.8541	4.8768	0
04/06/2024	R213 On 07-August-25			Bond Future	11.6620	11.6701	84.4602	84.4315	0
04/06/2024	R213 On 07-August-25	11.66	Call	Bond Future	2991.8700	2980.5300	2.9919	2.9805	0
04/06/2024	R213 On 07-August-25	11.66	Put	Bond Future	2998.7400	3016.1000	2.9987	3.0161	0
04/06/2024	R214 On 01-August-24			Bond Future	12.6202	12.5702	60.6889	60.9163	11,957
04/06/2024	R214 On 01-August-24	12.16	Call	Bond Future	509.4700	582.0900	0.5095	0.5821	0
04/06/2024	R214 On 01-August-24	12.16	Put	Bond Future	2658.4000	2503.6100	2.6584	2.5036	0
04/06/2024	R214 On 01-August-24	12.17	Call	Bond Future	522.9500	596.8300	0.5230	0.5968	0
04/06/2024	R214 On 01-August-24	12.17	Put	Bond Future	2623.8800	2470.3500	2.6239	2.4704	0
04/06/2024	R214 On 01-August-24	12.18	Call	Bond Future	536.6600	611.7900	0.5367	0.6118	0
04/06/2024	R214 On 01-August-24	12.18	Put	Bond Future	2589.6500	2437.3700	2.5897	2.4374	0
04/06/2024	R214 On 07-November-24			Bond Future	12.7482	12.6963	58.8139	59.0466	1,770
04/06/2024	R214 On 07-November-24	12.60	Call	Bond Future	1881.3200	1999.7500	1.8813	1.9998	0
04/06/2024	R214 On 07-November-24	12.60	Put	Bond Future	2549.5500	2435.2800	2.5496	2.4353	0
04/06/2024	R214 On 07-November-24	12.61	Call	Bond Future	1903.7000	2022.9100	1.9037	2.0229	0
04/06/2024	R214 On 07-November-24	12.61	Put	Bond Future	2526.4600	2412.9700	2.5265	2.4130	0
04/06/2024	R214 On 07-November-24	12.62	Call	Bond Future	1926.2100	2046.2100	1.9262	2.0462	0
04/06/2024	R214 On 07-November-24	12.62	Put	Bond Future	2503.5400	2390.8400	2.5035	2.3908	0
04/06/2024	R214 On 06-February-25			Bond Future	12.8753	12.8215	60.1059	60.3436	0
04/06/2024	R214 On 06-February-25	12.71	Call	Bond Future	2468.7300	2590.5900	2.4687	2.5906	0
04/06/2024	R214 On 06-February-25	12.71	Put	Bond Future	3203.4300	3087.5800	3.2034	3.0876	0
04/06/2024	R214 On 08-May-25			Bond Future	13.0005	12.9447	58.1160	58.3589	0
04/06/2024	R214 On 08-May-25	12.40	Call	Bond Future	2188.9600	2292.7200	2.1890	2.2927	0
04/06/2024	R214 On 08-May-25	12.40	Put	Bond Future	4887.2500	4748.1800	4.8873	4.7482	0
04/06/2024	R214 On 07-August-25			Bond Future	13.1438	13.0859	59.3387	59.5863	0
04/06/2024	R214 On 07-August-25	12.97	Call	Bond Future	3485.1300	3615.0400	3.4851	3.6150	0
04/06/2024	R214 On 07-August-25	12.97	Put	Bond Future	4233.4900	4115.7400	4.2335	4.1157	0
04/06/2024	R248 On 01-August-24			Bond Future	12.7641	12.7141	74.0224	74.2961	247,084
04/06/2024	R248 On 01-August-24	12.30	Call	Bond Future	598.6500	684.8800	0.5987	0.6849	0
04/06/2024	R248 On 01-August-24	12.30	Put	Bond Future	3214.9900	3027.5200	3.2150	3.0275	0
04/06/2024	R248 On 01-August-24	12.31	Call	Bond Future	614.7900	702.5400	0.6148	0.7025	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2024	R248 On 01-August-24	12.31	Put	Bond Future	3172.9500	2987.0000	3.1730	2.9870	0
04/06/2024	R248 On 01-August-24	12.32	Call	Bond Future	631.2100	720.4900	0.6312	0.7205	0
04/06/2024	R248 On 01-August-24	12.32	Put	Bond Future	3131.2700	2946.8500	3.1313	2.9469	0
04/06/2024	R248 On 07-November-24			Bond Future	12.8985	12.8464	71.3173	71.5974	11,427
04/06/2024	R248 On 07-November-24	12.78	Call	Bond Future	2415.5200	2561.4200	2.4155	2.5614	0
04/06/2024	R248 On 07-November-24	12.78	Put	Bond Future	3055.6300	2921.4600	3.0556	2.9215	0
04/06/2024	R248 On 07-November-24	12.79	Call	Bond Future	2442.9200	2589.7400	2.4429	2.5897	0
04/06/2024	R248 On 07-November-24	12.79	Put	Bond Future	3028.6000	2895.3500	3.0286	2.8954	0
04/06/2024	R248 On 07-November-24	12.80	Call	Bond Future	2470.6400	2618.3700	2.4706	2.6184	0
04/06/2024	R248 On 07-November-24	12.80	Put	Bond Future	3001.9700	2869.6300	3.0020	2.8696	0
04/06/2024	R248 On 06-February-25			Bond Future	13.0322	12.9780	72.8840	73.1700	10,000
04/06/2024	R248 On 06-February-25	12.71	Call	Bond Future	2556.4400	2691.1400	2.5564	2.6911	0
04/06/2024	R248 On 06-February-25	12.71	Put	Bond Future	4288.8600	4137.5000	4.2889	4.1375	0
04/06/2024	R248 On 08-May-25			Bond Future	13.1638	13.1075	70.0289	70.3211	0
04/06/2024	R248 On 08-May-25	12.60	Call	Bond Future	2674.5400	2801.3500	2.6745	2.8014	0
04/06/2024	R248 On 08-May-25	12.60	Put	Bond Future	5702.1700	5536.8100	5.7022	5.5368	0
04/06/2024	R248 On 07-August-25			Bond Future	13.3145	13.2558	71.5014	71.7994	0
04/06/2024	R248 On 07-August-25	13.21	Call	Bond Future	4270.7300	4430.4300	4.2707	4.4304	0
04/06/2024	R248 On 07-August-25	13.21	Put	Bond Future	4803.3200	4665.0000	4.8033	4.6650	0
04/06/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/06/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/06/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/06/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0